



AlgoDynamix

**AlgoDynamix** 



CJBS  
Accelerate  
Cambridge

# AlgoDynamix Oct 2017

## Financial Risk Forecasting with AI

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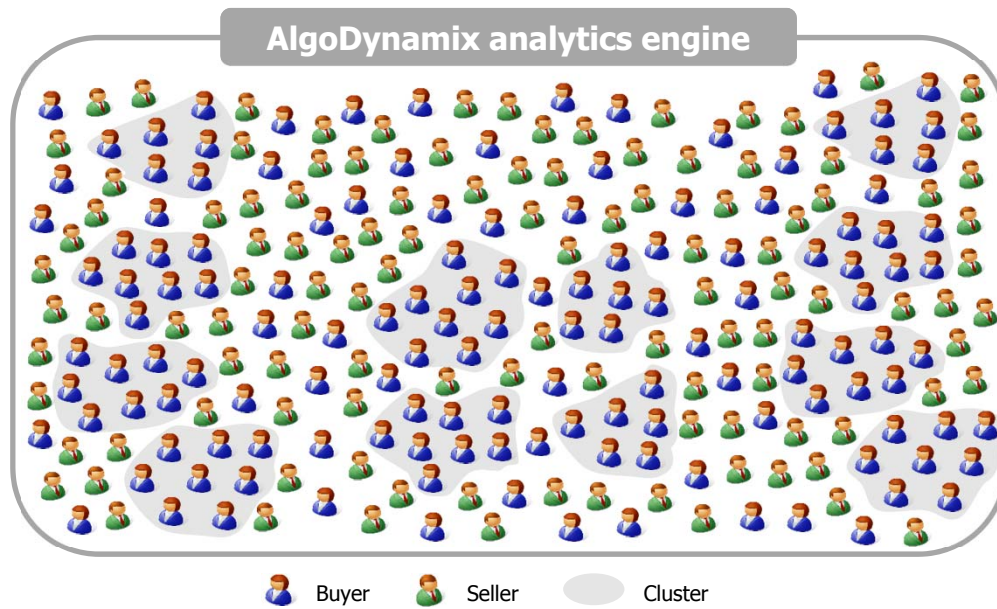
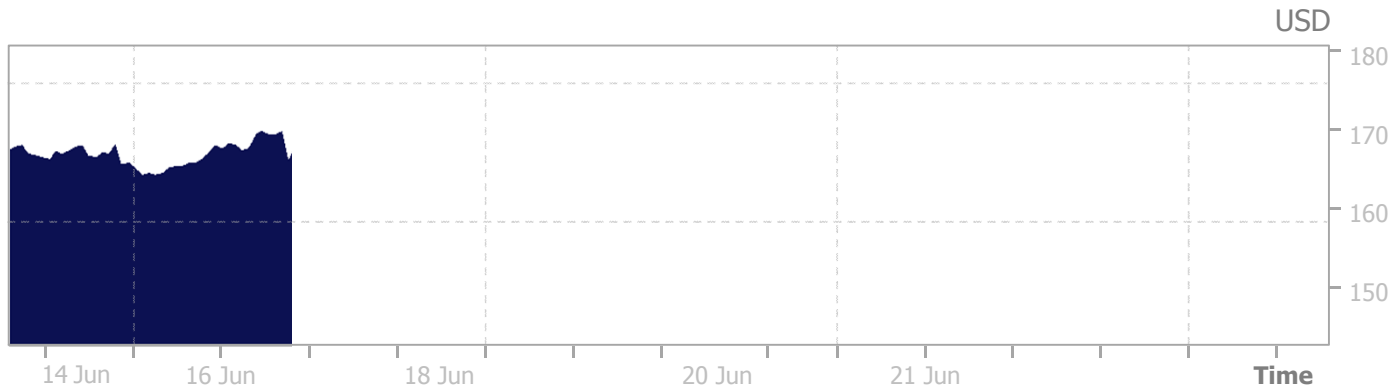


# Product differentiation



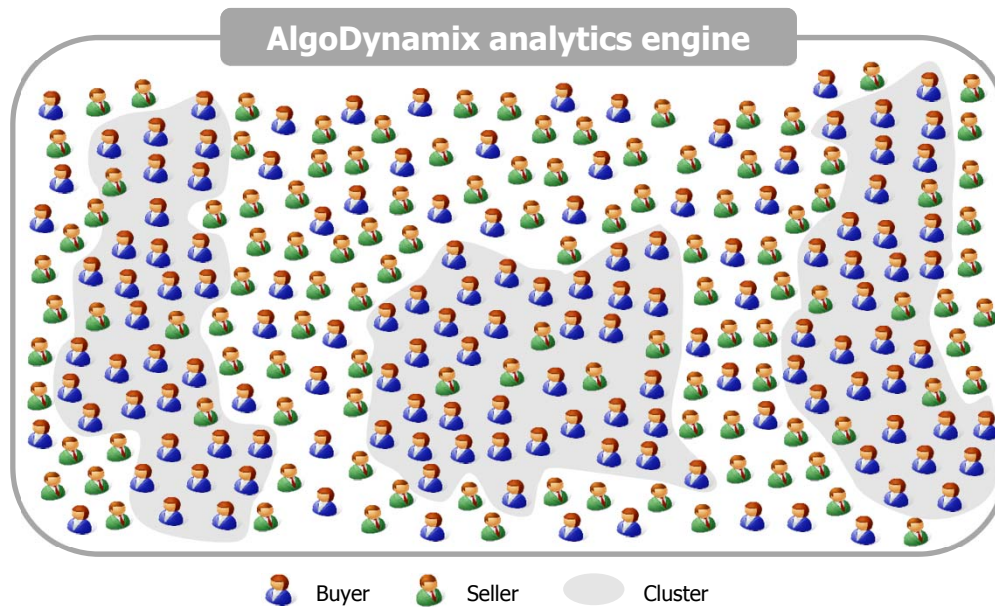
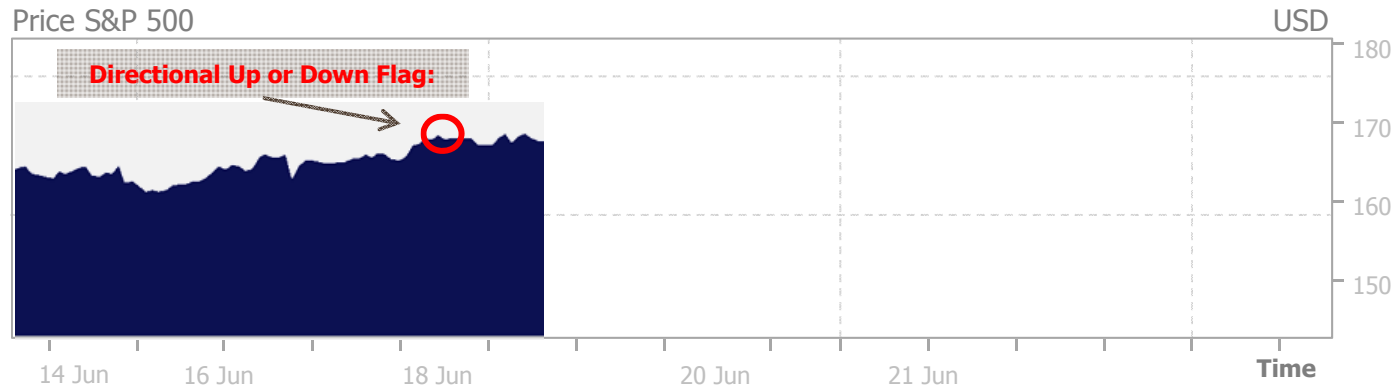
- Financial risk forecasting (market risk) using no historical data!
- Existing clients across asset/portfolio management and trading

# Normal day



- Software identified 'clusters' of user-behaviour
- Within each cluster, users have comparable feature sets
- Cluster identification amongst noisy buyers and sellers is part of our unique core capabilities

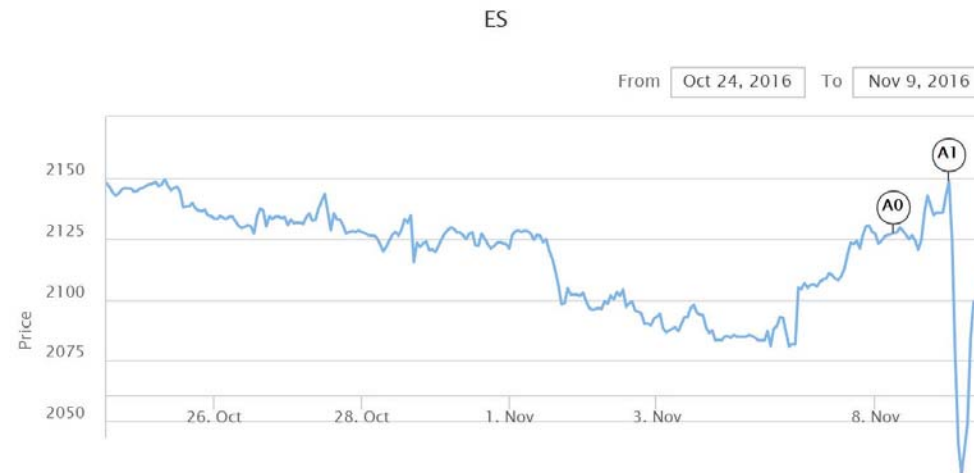
# Up Flag



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# AlgoDynamix

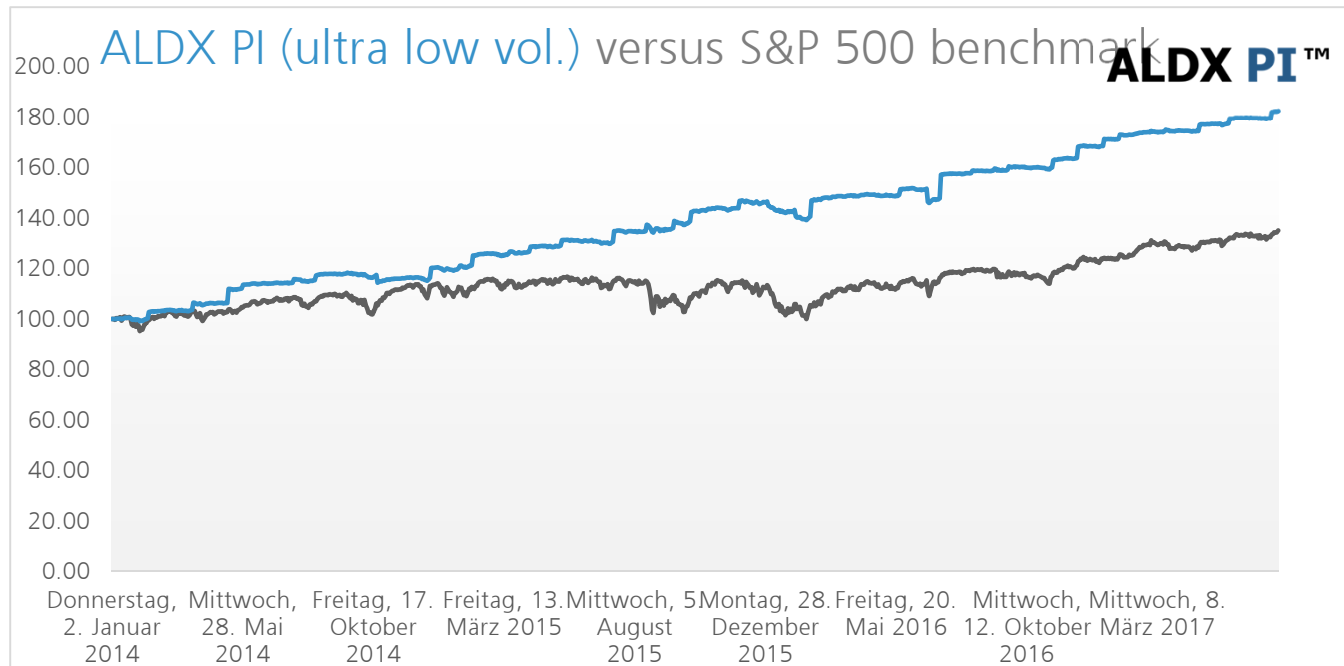
## Example: the 'Trump chart'



- Financial risk forecasting providing hours or days advance warning of major directional market movements
- Coverage: global equity markets

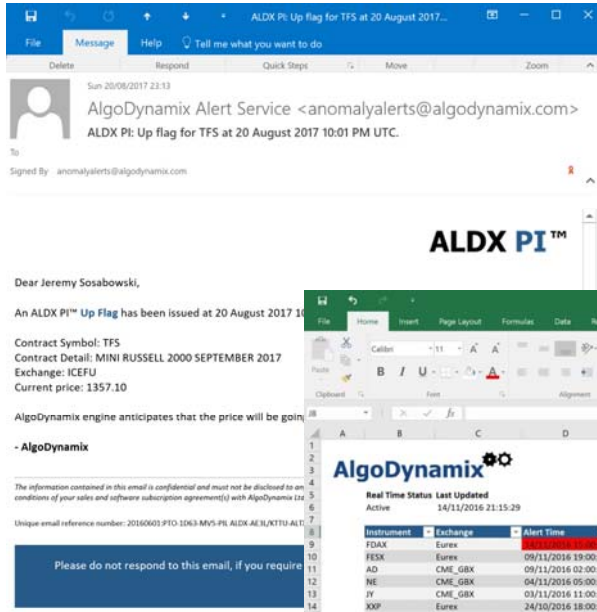
## Case study own US fund : very good risk adjusted returns

ALDX PI™



- Enter and exit S&P 500 ETF about 15 times per year, long only positions
- above results over 3 years benchmarked against S&P 500 buy & hold position

# Product details

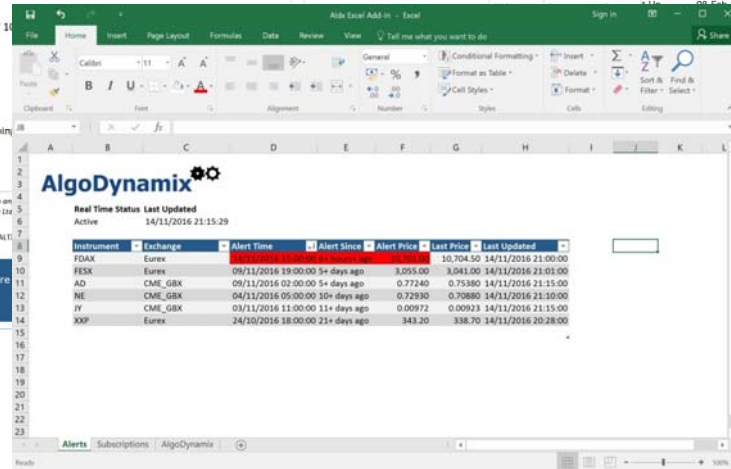


**Alert Status Summary**

|        |                         |           |
|--------|-------------------------|-----------|
| Status | Last Updated            | Timezone  |
| Active | 23:20:33 PM 21-Feb-2017 | UTC-00:00 |

**ALDX PITM**

| Instrument | Type                 | Direction | Flag Issued             | Flag Issued Since | Flag Price | Last Price | Last Updated            |
|------------|----------------------|-----------|-------------------------|-------------------|------------|------------|-------------------------|
| ES         | E-mini Equity Index  | Up        | 23-Jan-2017 09:00:00 AM | 29+ days ago      | 2260.00    | 2359.50    | 21-Feb-2017 23:20:00 PM |
|            |                      | End       | 24-Jan-2017 21:00:00 PM | 28+ days ago      | 2276.50    |            |                         |
| FDAX       | Equity Index Futures | Up        | 07-Feb-2017 07:00:00 AM | 14+ days ago      | 11476.50   | 11989.00   | 21-Feb-2017 21:00:00 PM |
|            |                      | End       | 21-Feb-2017 14:00:00 PM | 9+ hours ago      | 11891.50   |            |                         |
|            |                      |           | 17-Feb-2017 15:00:00 PM | 13+ days ago      | 3213.00    | 3342.00    | 21-Feb-2017 21:00:00 PM |
|            |                      |           | 17-15:00:00 PM          | 8+ days ago       | 3309.00    |            |                         |
|            |                      |           | 17-01:00:00 AM          | 19+ days ago      | 7104.00    | 7281.00    | 21-Feb-2017 23:19:00 PM |
|            |                      |           | 17-00:00:00 AM          | 16+ days ago      | 7192.40    |            |                         |
|            |                      |           | 17-20:00:00 PM          | 35+ days ago      | 18700.00   | 19445.00   | 21-Feb-2017 23:17:00 PM |
|            |                      |           | 17-21:00:00 PM          | 26+ days ago      | 19485.00   |            |                         |
|            |                      |           | 17-04:00:00 AM          | 42+ days ago      | 1352.30    | 1407.60    | 21-Feb-2017 22:59:00 PM |
|            |                      |           | 17-09:00:00 AM          | 27+ days ago      | 1373.80    |            |                         |



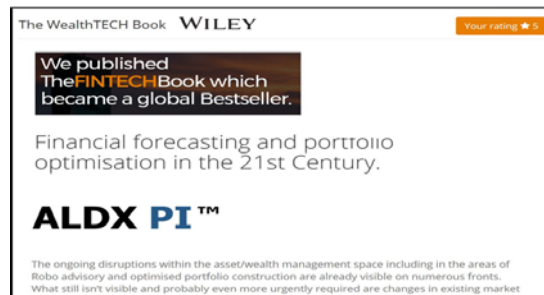
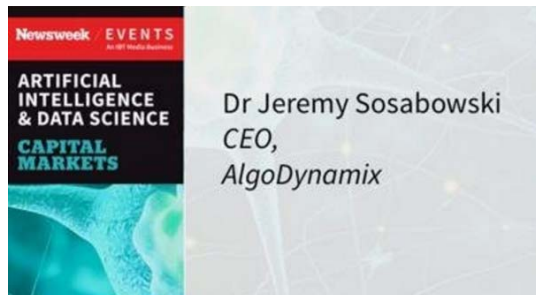
- Cloud based (including optional API) solution does **NOT** require any client data
- white labelling solution available



- Live (production) deployment with tier 2 investment banks and asset managers
- Reference clients include German based ACATIS Investment GmbH (AI Fund)

**The ASK:**

- Deployment internally within IB/Asset management; 'quick and easy' PoC
- Global distribution to UBS clients (including hedge Funds), a very unique differentiator!



# Future of Finance EMEA (London) final

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Questions?